

Attorney Docket No. 3001 P 016

Title: "Open End Mutual Fund Securitization Process"

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trading the derivative on an exchange at a price related to the securities within the portfolio; and

outputting an indication of the price in a humanly readable format.

Please add the following claims:

- --90. The method of claim 53 wherein the investment objective includes an index of the group of securities.
- 91. The method of claim 53 wherein the investment objective includes aggressive growth.
- 92. The method of claim 53 wherein the investment objective includes growth and income.
- 93. The method of claim 53 wherein the investment objective includes growth.
- 94. The method of claim 53 wherein the investment objective includes income.
- 95. The method of claim 53 wherein the investment objective includes investing in a sector.
- 96. The method of claim 53 wherein the investment objective includes equity.
- 97. The method of claim 53 wherein the investment objective is small companies.
- 98. The method of claim 53 wherein the investment objective is government bonds.
- 99. The method of claim 53 wherein the investment objective is bonds.
- 100. The method of claim 53 further comprising the step of listing the derivative on an exchange.
- 101. A method comprising the steps of:

listing a derivative based on a unit investment trust having a plurality of shares and a portfolio comprising of securities that satisfy an investment objective, the securities within the portfolio being weighted;

trading the derivative on an exchange at a price related to the securities within the portfolio; and

displaying in real time the price that the derivative was traded on the exchange.

- 102. The method of claim 101 further comprising the step of electronically trading the derivative.
- 103. The method of claim 101 wherein the investment objective includes providing an index.

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- 104. The method of claim 101 wherein the investment objective includes aggressive growth.
- 105. The method of claim 101 wherein the investment objective includes growth and income.
- 106. The method of claim 101 wherein the investment objective includes growth.
- 107. The method of claim 101 wherein the investment objective includes income.
- 108. The method of claim 101 wherein the investment objective includes investing in a sector.
- 109. The method of claim 101 wherein the investment objective includes equity.
- 110. The method of claim 101 wherein the investment objective is small companies.
- 111. The method of claim 101 wherein the investment objective includes government bonds.
- 112. The method of claim 101 wherein the investment objective includes bonds.
- 113. A derivative comprising:

an underlying financial asset comprising a unit investment trust having a portfolio of securities, the securities within the portfolio being weighted and the portfolio being changeable to maintain an investment objective; and

a plurality of outstanding shares of the underlying financial asset listed and tradable on an exchange at a price related to the price of the securities within the portfolio.

- 114. The derivative of claim 113 wherein the investment objective includes providing an index.
- 115. The derivative of claim 113 wherein the investment objective includes aggressive growth.
- 116. The derivative of claim 113 wherein the investment objective includes growth and income.
- 117. The derivative of claim 113 wherein the investment objective includes growth.
- 118. The derivative of claim 113 wherein the investment objective includes income.
- 119. The derivative of claim 113 wherein the investment objective includes investing in a sector.
- 120. The derivative of claim 113 wherein the investment objective includes equity.
- 121. The derivative of claim 113 wherein the investment objective is small companies.
- 122. The derivative of claim 113 wherein the investment objective is bonds.
- 123. The derivative of claim 113 wherein the investment objective is government bonds.
- 124. A method comprising the steps of:

buying a derivative based on outstanding shares of a unit investment trust having a portfolio comprising of securities, the securities within the portfolio being weighted and the portfolio being changeable to maintain an investment objective;



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selling the derivative on an exchange at a price related to the price of the securities within the portfolio; and

displaying in real time the price that the derivative was traded on the exchange.

- 125. The method of claim 124 wherein the investment objective includes providing an index.
- 126. The method of claim 124 wherein the investment objective includes aggressive growth.
- 127. The method of claim 124 wherein the investment objective includes growth and income.
- 128. The method of claim 124 wherein the investment objective includes growth.
- 129. The method of claim 124 wherein the investment objective includes income.
- 130. The method of claim 124 wherein the investment objective includes investing in a sector.
- 131. The method of claim 124 wherein the investment objective includes equity.
- 132. The method of claim 124 wherein the investment objective is small companies.
- 133. The method of claim 124 wherein the investment objective is government bonds.
- 134. The method of claim 124 wherein the investment objective is bonds.
- 135. A method comprising the steps of:

listing on an exchange a derivative based on outstanding shares of a unit investment trust having a portfolio comprising of securities, the securities being changeable to maintain an investment objective;

providing an exchange for trading the derivative at a price related to the price of the securities within the portfolio; and

displaying in real time the price that the derivative was traded on the exchange.

- 136. The method of claim 135 wherein the investment objective includes providing an index.
- 137. The method of claim 135 wherein the investment objective includes aggressive growth.
- 138. The method of claim 135 wherein the investment objective includes growth and income.
- 139. The method of claim 135 wherein the investment objective includes growth.
- 140. The method of claim 135 wherein the investment objective includes income.
- 141. The method of claim 135 wherein the investment objective includes investing in a sector.
- 142. The method of claim 135 wherein the investment objective includes equity.
- 143. The method of claim 135 wherein the investment objective is small companies.
- 144. The method of claim 135 wherein the investment objective is bonds.



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145. The method of claim 135 wherein the investment objective is government bonds.

146. A method comprising the steps of:

listing a derivative based on an open end fund having a plurality of shares and a portfolio comprising of securities that satisfy an investment objective, the securities within the portfolio being weighted;

trading the derivative on an exchange at a price related to the securities within the portfolio; and

displaying in real time the price that the derivative was traded on the exchange.

- 147. The method of claim 146 further comprising the step of electronically trading the derivative.
- 148. The method of claim 146 wherein the investment objective includes providing an index.
- 149. The method of claim 146 wherein the investment objective includes aggressive growth.
- 150. The method of claim 146 wherein the investment objective includes growth and income.
- 151. The method of claim 146 wherein the investment objective includes growth.
- 152. The method of claim 146 wherein the investment objective includes income.
- 153. The method of claim 146 wherein the investment objective includes investing in a sector.
- 154. The method of claim 146 wherein the investment objective includes equity.
- 155. The method of claim 146 wherein the investment objective is small companies.
- 156. The method of claim 146 wherein the investment objective includes government bonds.
- 157. The method of claim 146 wherein the investment objective includes bonds.
- 158. A derivative comprising:

an underlying financial asset comprising an open end fund having a portfolio of securities, the securities within the portfolio being weighted and the portfolio being changeable to maintain an investment objective; and

a plurality of outstanding shares of the underlying financial asset listed and tradable on an exchange at a price related to the price of the securities within the portfolio.

- 159. The derivative of claim 158 wherein the investment objective includes providing an index.
- 160. The derivative of claim 158 wherein the investment objective includes aggressive growth.
- 161. The derivative of claim 158 wherein the investment objective includes growth and income.



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- 162. The derivative of claim 158 wherein the investment objective includes growth.
- 163. The derivative of claim 158 wherein the investment objective includes income.
- 164. The derivative of claim 158 wherein the investment objective includes investing in a sector.
- 165. The derivative of claim 158 wherein the investment objective includes equity.
- 166. The derivative of claim 158 wherein the investment objective is small companies.
- 167. The derivative of claim 158 wherein the investment objective is bonds.
- 168. The derivative of claim 158 wherein the investment objective is government bonds.
- 169. A method comprising the steps of:

buying a derivative based on outstanding shares of an open end fund having a portfolio comprising of securities, the securities within the portfolio being weighted and the portfolio being changeable to maintain an investment objective;

selling the derivative on an exchange at a price related to the price of the securities within the portfolio; and

displaying in real time the price that the derivative was traded on the exchange.

- 170. The method of claim 169 wherein the investment objective includes providing an index.
- 171. The method of claim 169 wherein the investment objective includes aggressive growth.
- 172. The method of claim 169 wherein the investment objective includes growth and income.
- 173. The method of claim 169 wherein the investment objective includes growth.
- 174. The method of claim 169 wherein the investment objective includes income.
- 175. The method of claim 169 wherein the investment objective includes investing in a sector.
- 176. The method of claim 169 wherein the investment objective includes equity.
- 177. The method of claim 169 wherein the investment objective is small companies.
- 178. The method of claim 169 wherein the investment objective is government bonds.
- 179. The method of claim 169 wherein the investment objective is bonds.
- 180. A method comprising the steps of:

listing on an exchange a derivative based on outstanding shares of an open end fund having a portfolio comprising of securities, the securities being changeable to maintain an investment objective;